

JEAN-PAUL FOUCAULT
H.E.C. DEGREE IN CHARTERED ACCOUNTANCY
ALUMNUS OF ECOLE NATIONALE DES IMPOTS
PH.D. IN LAW
STATUTORY AUDITOR

With the collaboration of:

OLIVIER FOUCAULT

H.E.C. - MASTER'S DEGREE IN ACCOUNTING AND FINANCE (MSTCF) - BACHELOR'S DEGREE IN LAW
CHARTERED ACCOUNTANT, AUDITOR
CHARTERED CERTIFIED ACCOUNTANT, REGISTERED AUDITOR (UK)
AICPIA INTERNATIONAL ASSOCIATE, IFRS CERTIFICATE

Email: jpfoucault@foucault.fr

FCP RMM INDEXI

Certificate of the composition of assets at 30 June 2023

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FCP RMM INDEXI

Certificate of the composition of assets

The Chairman of the Management Company,

As auditor of the RMM INDEXI mutual fund and in accordance with the regulatory provisions in force on inspecting the composition of assets, we have prepared this certificate on the information appearing in the composition of assets at 30 June 2023 attached hereto.

This information was prepared under the responsibility of the management company. It is our duty, based on our verifications, to inspect this information before publication. It is our duty to give an opinion on the consistency of the information contained in the composition of assets with the knowledge we have of the Undertaking for Collective Investment acquired as part of our assignment to certify financial statements.

We have carried out the verifications we deemed necessary in accordance with the professional standards and doctrine of the French National Institute of Statutory Auditors (*Compagnie Nationale des Commissaires aux Comptes*) related to this assignment. These verifications, which constitute neither an audit nor a limited review, consisted mainly in carrying out analytical procedures and interviews with the persons who produce and check the information given.

Based on our work, we have no observation to make on the consistency of the information appearing in the document attached with the knowledge we have of the Undertaking for Collective Investment acquired as part of our assignment to certify financial statements.

Paris, 11 August 2023.

The Statutory Auditor,

Jean-Paul FOUCAULT

Portfolio records (HISINV)

Stock Assets on 30/06/23
FUND : 100028 RMM INDEXI

Fixing currency : BCE Devise BCE on shore
VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

A S S E T	STATUS	CONTRCT	QUANTITY +	CUR	CURRENCY U. C. P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	NAV

BONDS AND SIMILAR SECURITIES

Bonds and similar securities traded on regulated markets

Other bonds (indexed bonds, participating interests)

Asset Currency : EUR EURO

DE0001030559 ALLE 0.5 04-30	(366)	150430	400,000.	M	EUR	127.7149	% 30/06/23	102.006	4	510,859.77	505,826.04	541.36	-5,575.09	5.37
DE0001030567 ALLE 0.1 04-26	(366)	150426	275,000.	M	EUR	121.0754	% 30/06/23	97.776	4	332,957.32	332,170.18	74.24	-861.38	3.53
DE0001030575 ALLE 0.1 04-46	(366)	150446	225,000.	M	EUR	140.2302	% 30/06/23	103.9795	4	315,517.99	291,186.38	61.20	-24,392.81	3.09
DE0001030583 DEUT BU 0.1 04-33	(366)	150433	150,000.	M	EUR	117.832	% 30/06/23	100.2895	4	176,747.97	176,841.17	32.79	60.41	1.88
ES00000127C8 ROYA DES 1.0 11-30	(366)	301130	200,000.	M	EUR	123.4333	% 30/06/23	99.7675	4	246,866.51	245,647.40	1,448.49	-2,667.60	2.61
ES00000128S2 SPAI IL 0.65 11-27	(366)	301127	350,000.	M	EUR	122.3	% 30/06/23	98.2215	4	428,050.08	421,562.52	1,644.49	-8,132.05	4.47
ES0000012C12 SPAI IL 0.7 11-33	(366)	301133	325,000.	M	EUR	122.2332	% 30/06/23	95.7055	4	397,257.83	375,972.87	1,620.33	-22,905.29	3.99
FR0000186413 OAT I 3.40% 25/07/29	(366)	250729	350,000.	M	EUR	177.9609	% 30/06/23	118.232	4	622,863.21	620,624.93	16,376.64	-18,614.92	6.59
FR0000188799 OAT I 3.15% 07/32	(366)	250732	75,000.	M	EUR	192.7721	% 30/06/23	123.669	4	144,579.10	143,914.01	3,373.77	-4,038.86	1.53
FR0010447367 OATei 1.8 25/07/40	(366)	250740	300,000.	M	EUR	156.0661	% 30/06/23	119.166	4	468,198.26	508,923.93	7,143.31	33,582.36	5.40
FR0011008705 OATi 1.85% 10-27	(366)	250727	750,000.	M	EUR	141.7967	% 30/06/23	105.152	4	1,063,475.29	1,050,345.10	17,132.06	-30,262.25	11.15
FR0011982776 FRAN GO 0.7 07-30	(366)	250730	175,000.	M	EUR	119.3095	% 30/06/23	101.9715	4	208,791.57	220,728.72	1,418.87	10,518.28	2.34
FR0012558310 FRAN GO 0.1 03-25	(366)	010325	50,000.	M	EUR	114.2374	% 30/06/23	98.19	4	57,118.71	57,338.84	19.94	200.19	0.61
FR0013209871 FRAN GO 0.1 07-47	(366)	250747	325,000.	M	EUR	123.4418	% 30/06/23	89.8375	4	401,185.82	357,502.97	374.66	-44,057.51	3.79
FR0013327491 FRAN GO 0.1 07-36	(366)	250736	75,000.	M	EUR	120.7779	% 30/06/23	94.1105	4	90,583.42	85,166.51	85.20	-5,502.11	0.90
FR0013519253 FRAN GO 0.1 03-26	(366)	010326	150,000.	M	EUR	114.1571	% 30/06/23	98.0235	4	171,235.72	171,797.01	59.84	501.45	1.82
FR0013524014 FRAN GO 0.1 03-36	(366)	010336	100,000.	M	EUR	110.0635	% 30/06/23	94.7605	4	110,063.51	105,885.63	38.15	-4,216.03	1.12
FR0014001N38 FRAN GO 0.1 07-31	(366)	250731	300,000.	M	EUR	116.3954	% 30/06/23	97.2515	4	349,186.18	341,628.08	330.75	-7,888.85	3.63
FR0014003N51 FRAN GO 0.1 03-32	(366)	010332	100,000.	M	EUR	113.1206	% 30/06/23	97.7895	4	113,120.62	109,584.01	38.26	-3,574.87	1.16
FR001400AQHO FRAN GO 0.1 07-38	(366)	250738	125,000.	M	EUR	105.865	% 30/06/23	93.3195	4	132,331.19	134,117.62	135.31	1,651.12	1.42
IT0003745541 ITALIE 2.35% 09/35	(UST)	150935	350,000.	M	EUR	171.2363	% 30/06/23	105.385	4	599,327.03	544,025.83	3,634.73	-58,935.93	5.77
IT0004545890 ITALIE 2.55%15/09/41	(UST)	150941	150,000.	M	EUR	154.4912	% 30/06/23	110.564	4	231,736.73	222,368.50	1,536.26	-10,904.49	2.36
IT0004735152 ITALIE I 3.1% 09/26	(UST)	150926	200,000.	M	EUR	126.1429	% 30/06/23	104.8405	4	252,285.89	274,952.98	2,430.58	20,236.51	2.92
IT0005138828 ITALIE 1.25 09-32	(UST)	150932	375,000.	M	EUR	116.4368	% 30/06/23	96.2095	4	436,637.82	443,411.89	1,730.92	5,043.15	4.71
IT0005246134 ITAL BU 1.3 05-28	(UST)	150528	200,000.	M	EUR	115.4947	% 30/06/23	98.091	4	230,989.42	240,543.44	432.36	9,121.66	2.55
IT0005387052 ITAL BU 0.4 05-30	(UST)	150530	325,000.	M	EUR	107.9276	% 30/06/23	91.4505	4	350,764.64	352,738.15	209.50	1,764.01	3.74
IT0005415416 ITAL BU 0.65 05-26	(UST)	150526	300,000.	M	EUR	111.9385	% 30/06/23	96.8305	4	335,815.49	339,891.38	309.72	3,766.17	3.61
IT0005436701 ITAL BU 0.15 05-51	(UST)	150551	125,000.	M	EUR	92.1589	% 30/06/23	65.8565	4	115,198.61	96,767.37	29.94	-18,461.18	1.03

SUBTOTAL Asset Currency : EUR EURO

SUM (EUR) 8,893,745.70 8,771,463.46 62,263.67 -184,545.91 93.09

UNITS OF MUTUAL FUNDS

European (EU) regulated UCITS

Asset Currency : EUR EURO

FR0007442496 RMM COURT TERME C			165.	P	EUR	3970.52	M 29/06/23	3970.52	5	655,135.80	655,135.80	0.00	0.00	6.95
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Portfolio records (HISINV)

Stock Assets on 30/06/23
 FUND : 100028 RMM INDEXI

VALID. NAV

Fixing currency : BCE Devise BCE on shore
 Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

A S S E T	STATUS	CONTRCT	QUANTITY +	CUR	CURRENCY U. C. P	DATE	PRICE	I	<----->	Fund currency	>----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	NAV

TREASURY

Payables and Receivables

Management Fees

FGPVFC3EUR	Managt Fees C3 EUR		-237.12	EUR	1.	30/06/23	1.		-237.12	-237.12	0.00	0.00	0.00
FGPVFC5EUR	Managt Fees C5 EUR		-4,891.31	EUR	1.	30/06/23	1.		-4,891.31	-4,891.31	0.00	0.00	-0.05

Management Fees

SUM (EUR) -5,128.43 -5,128.43 0.00 0.00 -0.05

LIQUID ASSETS

French Cash

BQRCEUR	ROTHSCHILD MM		755.51	EUR	1.	30/06/23	1.		755.51	620.97	-134.54	0.00	0.01
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TREASURY

SUM (EUR) -4,372.92 -4,507.46 -134.54 0.00 -0.05

FUND	: RMM INDEXI	(100028)					(EUR)		9,544,508.58	9,422,091.80	62,129.13	-184,545.91	100.00
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Portfolio records (HISINV)

Stock Assets on 30/06/23
 FUND : 100028 RMM INDEXI

VALID. NAV

Fixing currency : BCE Devise BCE on shore
 Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

Fund portfolio : 9,426,599.26

Day's management fees

Managt Fees C3 EUR : 44.66 EUR
 Managt Fees C5 EUR : 901.73 EUR

Company invoiced fees

FRAIS MAXIMUM : 44.66 EUR
 FRAIS MAXIMUM : 901.73 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	Coefficient P&L	FX Rate	Std subscr. price	Std redemp. price
C3 FR0010275628 RMM INDEXI I	EUR	1,001,021.86	6,5179	153,580.43	10.623606742157			154,194.75	153,580.43
C5 FR0007075668 RMM INDEXI P	EUR	8,421,069.94	9,086.	926.82	89.376393257843			930.53	926.82

Net Asset Value EUR : 9,422,091.80

Previous NAV on date 23/06/23 :

C3 RMM INDEXI I	Prev. NAV:	154,892.07	(EUR)	Variation :	-0.847%
C5 RMM INDEXI P	Prev. NAV:	934.79	(EUR)	Variation :	-0.853%